

# ISS STOXX® WORLD AC BIODIVERSITY LEADERS INDEX

## Index description

The ISS STOXX World AC Biodiversity Leaders selects companies that have revenues aligned to biodiversity and environmental UN Sustainable Development Goals (SDGs) objectives after a set of compliance, ESG involvement screens, biodiversity screens, and an overall SDG positive contribution assessment are applied. Companies that are non-compliant based on the ISS ESG Norms Based Screening assessment, or are involved in Controversial Weapons, are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Palm Oil, GMO Agriculture, Hazardous Pesticides, Animal Welfare, Fur Involvement, Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. Furthermore, only companies in the top 80% rank of Potentially Disappeared Fraction of species over Enterprise Value including Cash (PDF/EVIC) scores, based on ISS ESG Biodiversity Impact Assessment Tool (BIAT) within each ICB Sector of the universe, are selected. Finally, only companies that have biodiversity-related revenues from products/services and an overall positive contribution to UN SDGs greater than or equal to 2, according to ISS ESG SDG Solutions Assessment, would be eligible for the index.

## Key facts

- »Comprehensive framework designed to take into account the biodiversity topic.
- »Screens to exclude companies causing harm to biodiversity.
- »Biodiversity metric (Potentially Disappeared Fraction of species) to select companies making efforts to reduce their biodiversity footprint.
- »Exposure to companies with high percentage of revenues in biodiversity solutions.
- »Carbon intensities reduction by more than 30%.
- »SFDR Article 9 compliant.

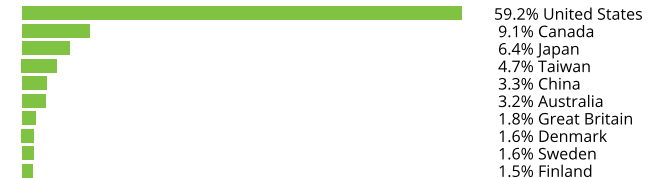
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
ISS STOXX World AC Biodiversity Leaders Index	N/A	268.5	2.1	1.2	11.3	0.1	4.2	0.0	N/A
STOXX World AC Index	74,066.5	61,869.6	17.0	3.5	2,541.7	0.0	4.1	0.0	5.7

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
ISS STOXX World AC Biodiversity Leaders Index	-3.1	6.4	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX World AC Index	1.5	8.9	2.5	41.2	42.4	N/A	N/A	2.5	12.2	7.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
ISS STOXX World AC Biodiversity Leaders Index	15.5	19.5	24.2	24.2	N/A	N/A	N/A	-0.0	-0.0	N/A
STOXX World AC Index	9.2	11.9	17.9	15.5	17.3	N/A	N/A	-0.0	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
ISS STOXX World AC Biodiversity Leaders Index	0.8	0.9	0.9	0.9	N/A	9.0	10.5	11.7	11.7	N/A
Index to benchmark	Beta					Annualized information ratio				
ISS STOXX World AC Biodiversity Leaders Index	1.3	1.5	1.1	1.5	N/A	-6.7	-0.6	-1.2	-1.2	N/A

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

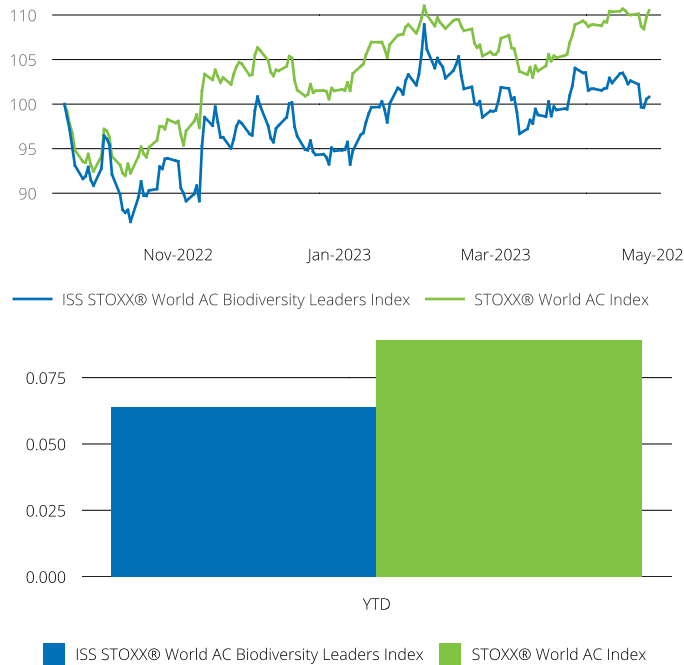
(USD, gross return), all data as of Apr. 28, 2023

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## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
ISS STOXX World AC Biodiversity Leaders Index	56.7	31.8	22.9	25.8	2.9	N/A	2.8	7.0
STOXX World AC Index	21.9	16.9	17.3	16.4	0.1	2.3	1.6	3.6

## Performance and annual returns<sup>4</sup>



## Methodology

The ISS STOXX World AC Biodiversity Leaders selects companies that have revenues aligned to biodiversity and environmental UN Sustainable Development Goals (SDGs) objectives after a set of compliance, ESG involvement screens, biodiversity screens, and an overall SDG positive contribution assessment are applied. Companies that are non-compliant based on the ISS ESG Norms Based Screening assessment, or are involved in Controversial Weapons, are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Palm Oil, GMO Agriculture, Hazardous Pesticides, Animal Welfare, Fur Involvement, Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. Furthermore, only companies in the top 80% rank of Potentially Disappeared Fraction of species over Enterprise Value including Cash (PDF/EVIC) scores, based on ISS ESG Biodiversity Impact Assessment Tool (BIAT) within each ICB Sector of the universe, are selected. Finally, only companies that have biodiversity-related revenues from products/services and an overall positive contribution to UN SDGs greater than or equal to 2, according to ISS ESG SDG Solutions Assessment, would be eligible for the index.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213353795	SWBIOLGR		.SWBIOLGR
Net Return EUR	CH1213353787	SWBIOLR		.SWBIOLR
Price EUR	CH1213353779	SWBIOLP		.SWBIOLP
Gross Return USD	CH1213353761	SWBIOLGV	SWBIOLGV INDEX	.SWBIOLGV
Net Return USD	CH1213353753	SWBIOLV		.SWBIOLV
Price USD	CH1213353746	SWBIOLL		.SWBIOLL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Price weighted
Cap factor	4%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of September, 19, 2022
History	Available from Sep. 19, 2022
Inception date	April, 25, 2023

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## CONTACT DETAILS

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Sep. 19, 2022 to Apr. 28, 2023

(USD, gross return), all data as of Apr. 28, 2023

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Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
SALESFORCE INC.	Technology	United States	4.21
ADOBE	Technology	United States	4.14
SERVICENOW	Technology	United States	4.09
Canadian National Railway Co.	Industrial Goods & Services	Canada	4.06
Canadian Pacific Kansas City	Industrial Goods & Services	Canada	4.01
Equinix Inc.	Real Estate	United States	3.93
TSMC	Technology	Taiwan	3.78
CSX Corp.	Industrial Goods & Services	United States	3.78
SHOPIFY A NYS	Technology	United States	3.40
SNOWFLAKE A	Technology	United States	2.79

<sup>5</sup> Based on the composition as of Apr. 28, 2023

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